

TREASURY BILL AUCTION RESULTS

FOR WEEK ENDING: 04 February 2011

182 -day Treasury Bill maturing on: 05 August 2011		ISIN CODE: MT3200010796
Total nominal amount tendered for:		€ 59,500,000
Total nominal amount allotted:		€ 33,500,000
Bid-To-Cover Ratio:		1.78
Weighted-average yield on accepted bids:		1.2590%
Highest accepted yield:		1.3700%
Lowest accepted yield:		1.1370%
Weighted-average price per € 100 nominal of accepted bids:		€ 99.3675

On offer next week		
Auction date	Tenor	Maturity date
08 February 2011	91 days	13 May 2011
08 February 2011	182 days	12 August 2011

Notes:

The day-count convention used for T-bills is ACT/360.

In the **primary market** settlement is conducted on Friday. When the settlement date (issue date) falls on a Public Holiday settlement takes place on the preceding business day.

In the **secondary market** Treasury bills are dealt on a T+0 basis on the Malta Stock Exchange.